

ADDITIONAL DEFINITIONS ANNEX

(Merrill Lynch version)

This Additional Definitions Annex (this **Additional Definitions Annex**), if specified as an Additional Annex in a Confirmation, shall be deemed to amend, supplement and form part of the Standard Terms Supplement (as defined in the relevant Confirmation) (the **Standard Terms Supplement**) for purposes of the relevant Transaction. Capitalised terms used but not defined in this Additional Definitions Annex shall have the meaning given to such terms in the Standard Terms Supplement or the relevant Confirmation. In the event of any inconsistency between the Standard Terms Supplement and this Additional Definitions Annex, this Additional Definitions Annex will govern. In the event of any inconsistency between this Additional Definitions Annex and the relevant Confirmation, the relevant Confirmation will govern. In the event of any inconsistency between this Additional Definitions Annex and any other Additional Annex, such inconsistency shall be resolved by the Calculation Agent.

The following additional definitions shall be deemed to be included to the relevant Transaction:

Deferral of Payment

After the expiration of any applicable Grace Period (after the satisfaction of any conditions precedent to the commencement of such Grace Period), with respect to one or more Obligations which are Preferred Securities and a scheduled payment date thereon, the Reference Entity does not, pursuant to the terms of such Preferred Security and in an aggregate amount of not less than the Payment Requirement, pay a dividend or other distribution in the full amount of the stated dividend rate or distribution rate or other periodic rate, or otherwise defers all or a portion of the scheduled dividend or other distribution in an aggregate amount of not less than the Payment Requirement. For the avoidance of doubt, a Deferral of Payment (a) may occur even if the terms of the Preferred Security allow for voluntary deferrals of payments or do not otherwise require the payment of a dividend or distribution and (b) shall not apply to any Obligation which is not a Preferred Security.

Preferred Security

Any obligation that represents a class of equity ownership which upon liquidation ranks prior to the claims of common stockholders and which, for the avoidance of doubt, shall not be included in the Borrowed Money Obligation Category. Preferred Securities shall include any Preferred Security issued by a Related Trust Preferred Issuer

Related Trust Preferred Issuer

Any trust which either issues (a) Preferred Securities (i) the sole assets of which are

obligations of a Reference Entity (either directly or as provider of a Qualifying Affiliate Guarantee or, if All Guarantees is selected applicable, as provider of any Qualifying Guarantee) and (ii) the common securities of which are held directly or indirectly by the Reference Entity, or an affiliate thereof or (b) a Reference Obligation.